



Maricopa County Treasurer

Portfolio Report

Charles "Hos" Hoskins
Treasurer
treasurer.maricopa.gov

GASB 40 Investment Risk Disclosures as of 05/31/2016

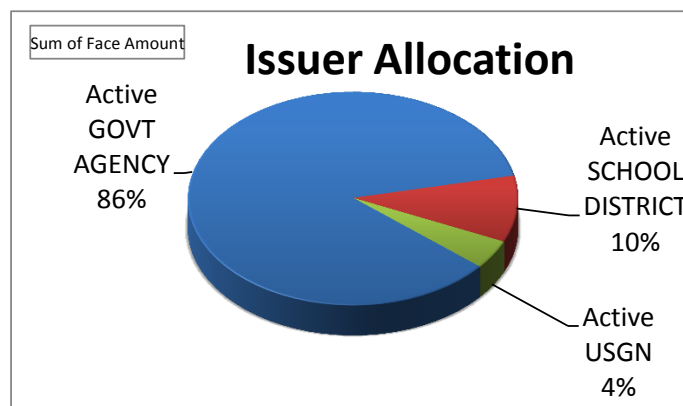
Status Active

Portfolio	Count	% OF TOTAL	PAR	PRINCIPAL	FAIR	YTM	WAM	DURATION
POOL	173	100.00%	\$3,638,374,000	\$3,647,806,116	\$3,647,108,578	0.68%	341	0.59
Available-for-Sale	123	89.92%	\$3,271,524,000	\$3,269,311,587	\$3,270,029,073	0.67%	360	0.60
FIXED INCOME	123	89.92%	\$3,271,524,000	\$3,269,311,587	\$3,270,029,073	0.67%	360	0.60
BONDS	28	16.18%	\$588,844,000	\$588,720,934	\$588,536,980	0.95%	576	1.04
DISCOUNT NOTES	55	47.34%	\$1,722,335,000	\$1,720,392,903	\$1,721,215,196	0.35%	55	0.15
NOTES	35	22.00%	\$800,345,000	\$800,277,828	\$800,229,240	1.15%	856	1.18
US TREASURY	5	4.40%	\$160,000,000	\$159,919,922	\$160,047,656	0.74%	368	0.99
Hold-to-Maturity	50	10.08%	\$366,850,000	\$378,494,529	\$377,079,505	0.74%	175	0.46
COUNTY SCHOOL BONDS	39	3.75%	\$136,350,000	\$147,455,159	\$146,040,135	1.02%	393	1.04
COUNTY SCHOOL TANS	11	6.34%	\$230,500,000	\$231,039,370	\$231,039,370	0.57%	45	0.12
Grand Total	173	100.00%	\$3,638,374,000	\$3,647,806,116	\$3,647,108,578	0.68%	341	0.59

Status Active

Credit Ratings	Count
AA+	8
GOVT AGENCY	8
FEDERAL FARM CREDIT BANK	1
FEDERAL HOME LOAN BANK	2
FREDDIE MAC	5
Aaa	60
GOVT AGENCY	55
FANNIE MAE	6
FEDERAL FARM CREDIT BANK	8
FEDERAL HOME LOAN BANK	17
FREDDIE MAC	24
USGN	5
US TREASURY N/B	5
NR (not rated)	50
SCHOOL DISTRICT	50
P-1	55
GOVT AGENCY	55
FANNIE DISCOUNT NOTE	8
FED FARM CRD DISCOUNT NT	3
FED HOME LN DISCOUNT NT	41
FREDDIE MAC DISCOUNT NT	3
Grand Total	173

BENCHMARKS	
BofA Merrill Lynch 1-3 Month US Treasury Index	0.42%
BofA Merrill Lynch 0-1 Year US Treasury Index	0.56%
BofA Merrill Lynch 1-3 Year US Agency Index	0.99%



School Bonds and TANS fair values are amortized cost.
Fixed Income fair value is market value.
Straight-line amortization applied.

Weighted-Average-Maturity (WAM) displayed in DAYS.
Duration displayed in YEARS.



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GASB Statement 31 Investment Accounting & Reporting as of 05/31/2016

Status Active

Portfolio	COUNT	PRINCIPAL	FAIR	MARKET	UNREALIZED GAIN/(LOSS)
POOL	173	\$3,647,806,116	\$3,647,108,578	\$3,270,029,073	\$717,486
Available-for-Sale	123	\$3,269,311,587	\$3,270,029,073	\$3,270,029,073	\$717,486
FIXED INCOME	123	\$3,269,311,587	\$3,270,029,073	\$3,270,029,073	\$717,486
BONDS	28	\$588,720,934	\$588,536,980	\$588,536,980	(\$183,953)
DISCOUNT NOTES	55	\$1,720,392,903	\$1,721,215,196	\$1,721,215,196	\$822,293
NOTES	35	\$800,277,828	\$800,229,240	\$800,229,240	(\$48,588)
US TREASURY	5	\$159,919,922	\$160,047,656	\$160,047,656	\$127,734
Hold-to-Maturity	50	\$378,494,529	\$377,079,505	\$0	\$0
COUNTY SCHOOL BONDS	39	\$147,455,159	\$146,040,135	\$0	\$0
COUNTY SCHOOL TANS	11	\$231,039,370	\$231,039,370	\$0	\$0
Grand Total	173	\$3,647,806,116	\$3,647,108,578	\$3,270,029,073	\$717,486

Status Active

Portfolio	COUNT	PAR	PRINCIPAL	AMORTIZATION	INTEREST ACCRUAL
POOL	173	\$3,638,374,000	\$3,647,806,116	\$3,646,393,909	\$17,298,551
Available-for-Sale	123	\$3,271,524,000	\$3,269,311,587	\$3,269,314,404	\$9,759,758
FIXED INCOME	123	\$3,271,524,000	\$3,269,311,587	\$3,269,314,404	\$9,759,758
BONDS	28	\$588,844,000	\$588,720,934	\$588,740,815	\$3,848,585
DISCOUNT NOTES	55	\$1,722,335,000	\$1,720,392,903	\$1,720,392,903	\$881,670
NOTES	35	\$800,345,000	\$800,277,828	\$800,285,278	\$3,943,974
US TREASURY	5	\$160,000,000	\$159,919,922	\$159,895,407	\$1,085,530
Hold-to-Maturity	50	\$366,850,000	\$378,494,529	\$377,079,505	\$7,538,793
COUNTY SCHOOL BONDS	39	\$136,350,000	\$147,455,159	\$146,040,135	\$6,392,952
COUNTY SCHOOL TANS	11	\$230,500,000	\$231,039,370	\$231,039,370	\$1,145,841
Grand Total	173	\$3,638,374,000	\$3,647,806,116	\$3,646,393,909	\$17,298,551

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